

# Irish Stock Exchange Daily Bond Index Report

Friday 6 March, 2015

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## Bond Indices Performance

Index	Close Value 06-Mar-2015	Previous Close Value 05-Mar-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.10	122.89	0.171%	0.20%	2.08%	2.08%	23.10%	6.12	6.08	0.71
All Bond Index (Return)	197.23	196.88	0.176%	0.26%	2.76%	2.76%	97.23%	6.12	6.08	0.71
Under 3 Bond Index (Clean)	96.41	96.42	-0.018%	-0.09%	-0.63%	-0.63%	-3.59%	1.70	1.70	0.02
Under 3 Bond Index (Return)	142.51	142.51	-0.005%	0.00%	0.20%	0.20%	42.51%	1.70	1.70	0.02
Under 5 Bond Index (Clean)	109.19	109.15	0.036%	-0.02%	0.06%	0.06%	9.19%	3.03	3.03	0.09
Under 5 Bond Index (Return)	165.26	165.19	0.047%	0.06%	0.83%	0.83%	65.26%	3.03	3.03	0.09
Under 10 Bond Index (Clean)	119.12	119.02	0.085%	0.05%	1.03%	1.03%	19.12%	4.51	4.50	0.37
Under 10 Bond Index (Return)	185.78	185.61	0.093%	0.12%	1.69%	1.69%	85.78%	4.51	4.50	0.37
5 Plus Bond Index (Clean)	134.19	133.85	0.253%	0.34%	3.44%	3.44%	34.19%	8.00	7.93	0.86
5 Plus Bond Index (Return)	221.75	221.18	0.255%	0.39%	4.04%	4.04%	121.75%	8.00	7.93	0.86
10 Plus Bond Index (Clean)	148.19	147.51	0.458%	0.70%	6.23%	6.23%	48.19%	11.45	11.32	1.17
10 Plus Bond Index (Return)	256.83	255.66	0.455%	0.74%	6.87%	6.87%	156.83%	11.45	11.32	1.17

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	103.65	4.54	198	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.09	4.06	322	109.15	0.00	8,132	8,546	8876
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.28	2.10	139	116.38	0.00	6,389	7,302	7436
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.92	1.71	139	117.64	0.00	9,256	10,729	10888
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.36	3.15	261	121.51	0.00	7,700	9,114	9356
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.34	2.25	139	128.58	0.00	6,767	8,549	8701
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.46	3.97	322	125.43	0.00	11,609	14,100	14561
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.98	1.90	139	127.88	0.00	8,252	10,395	10553
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.14	0.11	51	102.25	0.00	4,000	4,086	4090
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.55	3.75	351	129.30	0.00	5,480	6,879	7085
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.04	3.29	353	126.32	0.00	8,137	10,011	10279
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.56	5.30	358	148.86	0.00	11,745	16,862	17484
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.05	0.76	115	117.81	0.00	4,925	5,765	5802
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.70	0.09	16	108.79	0.00	4,000	4,348	4352



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Mar-2015	Previous Index Price 05-Mar-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	103.65	103.68	-0.028%	-0.156%	-1.494%	-1.494%	0.00	0.44	0.44
IE0006857530	0685753	4.6 Treas Bnd 2016	105.09	105.11	-0.016%	-0.109%	-0.832%	-0.832%	0.00	1.07	1.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.28	114.31	-0.019%	-0.070%	-0.372%	-0.372%	0.02	2.47	2.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.92	115.94	-0.015%	-0.066%	0.212%	0.212%	0.08	3.38	3.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.36	118.23	0.114%	0.096%	0.651%	0.651%	0.09	3.91	3.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.34	126.19	0.115%	0.032%	0.621%	0.621%	0.16	4.15	4.14
IE0034074488	3407448	4.5 Treas Bnd 2020	121.46	121.29	0.147%	0.027%	1.072%	1.072%	0.26	4.57	4.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.98	125.81	0.133%	0.069%	0.527%	0.527%	0.32	5.03	5.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.14	101.97	0.175%	0.408%			0.49	6.80	6.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.55	125.36	0.148%	0.118%	2.880%	2.880%	0.63	6.96	6.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.04	122.93	0.083%	0.209%	4.189%	4.189%	0.75	7.84	7.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.56	143.32	0.171%	0.109%	4.290%	4.290%	0.84	8.06	8.00
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.05	116.49	0.482%	0.827%	9.285%	9.285%	1.17	12.89	12.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.70	107.04	1.553%	2.897%			1.63	23.13	22.76

Return Price Performance			Index Price 06-Mar-2015	Previous Index Price 05-Mar-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.19	-0.006%	0.042%	-0.033%	-0.033%	0.00	0.44	0.44
IE0006857530	0685753	4.6 Treas Bnd 2016	109.15	109.16	-0.004%	-0.024%	-0.035%	-0.035%	0.00	1.07	1.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.38	116.38	-0.006%	0.021%	0.503%	0.503%	0.02	2.47	2.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.64	117.64	-0.004%	0.008%	0.919%	0.919%	0.08	3.38	3.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.51	121.36	0.121%	0.162%	1.312%	1.312%	0.09	3.91	3.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.58	128.42	0.125%	0.119%	1.470%	1.470%	0.16	4.15	4.14
IE0034074488	3407448	4.5 Treas Bnd 2020	125.43	125.24	0.151%	0.094%	1.713%	1.713%	0.26	4.57	4.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.88	127.70	0.142%	0.143%	1.249%	1.249%	0.32	5.03	5.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.25	102.08	0.175%	0.422%			0.49	6.80	6.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	129.30	129.10	0.152%	0.172%	3.383%	3.383%	0.63	6.96	6.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.32	126.21	0.089%	0.256%	4.614%	4.614%	0.75	7.84	7.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	148.86	148.60	0.174%	0.176%	4.858%	4.858%	0.84	8.06	8.00
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.81	117.24	0.485%	0.861%	9.668%	9.668%	1.17	12.89	12.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.79	107.12	1.557%	2.932%			1.63	23.13	22.76